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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/09/2015 TO 11/09/2015

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	2025	05/11/2015	123.01	Put	Bond Future	434.7200	0.4347	433.0800	0.4331	(0.377)	0	0	0
2015/09/11	2025	05/11/2015			Bond Future	122.5753	122.5753	122.5769	122.5769	0.001	0.0000	0.0000	544
2015/09/11	2025	05/11/2015	123.00	Put	Bond Future	424.7200	0.4247	423.0800	0.4231	(0.386)	0	0	0
2015/09/11	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2025	05/11/2015	122.99	Put	Bond Future	414.7200	0.4147	413.0800	0.4131	(0.395)	0	0	0
2015/09/11	2025	04/02/2016	126.01	Put	Bond Future	2,582.9800	2.5830	2,581.2600	2.5813	(0.067)	0	0	0
2015/09/11	2025	04/02/2016			Bond Future	123.4270	123.4270	123.4287	123.4287	0.001	0.0000	0.0000	0
2015/09/11	2025	04/02/2016	126.00	Put	Bond Future	2,572.9800	2.5730	2,571.2600	2.5713	(0.067)	0	0	0
2015/09/11	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2025	04/02/2016	125.99	Put	Bond Future	2,562.9800	2.5630	2,561.2600	2.5613	(0.067)	0	0	0
2015/09/11	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2030	05/11/2015			Bond Future	8.9121	94.9224	8.8961	95.0438	(0.180)	0.0000	0.0000	9,973
2015/09/11	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2030	05/11/2015	8.49	Put	Bond Future	3,271.7700	3.2718	3,150.4100	3.1504	(3.709)	0	0	0
2015/09/11	2030	05/11/2015	8.51	Put	Bond Future	3,113.1400	3.1131	2,991.7800	2.9918	(3.898)	0	0	0
2015/09/11	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2030	05/11/2015	8.50	Put	Bond Future	3,192.4100	3.1924	3,071.0500	3.0711	(3.802)	0	0	0
2015/09/11	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2030	04/02/2016			Bond Future	8.9750	92.5150	8.9585	92.6383	(0.184)	0.0000	0.0000	400
2015/09/11	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2030	04/02/2016	8.74	Put	Bond Future	1,773.6600	1.7737	1,650.3800	1.6504	(6.951)	0	0	0
2015/09/11	2030	04/02/2016	8.76	Put	Bond Future	1,620.8800	1.6209	1,497.6000	1.4976	(7.606)	0	0	0
2015/09/11	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2030	04/02/2016	8.75	Put	Bond Future	1,697.2200	1.6972	1,573.9400	1.5739	(7.264)	0	0	0
2015/09/11	2032	05/11/2015			Bond Future	8.9970	94.5683	8.9810	94.6983	(0.178)	0.0000	0.0000	1,579
2015/09/11	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2032	05/11/2015	7.99	Put	Bond Future	8,694.7200	8.6947	8,564.7900	8.5648	(1.494)	0	0	0
2015/09/11	2032	05/11/2015	8.01	Put	Bond Future	8,510.8800	8.5109	8,380.9500	8.3810	(1.527)	0	0	0
2015/09/11	2032	05/11/2015	8.00	Put	Bond Future	8,602.7400	8.6027	8,472.8100	8.4728	(1.510)	0	0	0
2015/09/11	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2032	04/02/2016			Bond Future	9.0593	96.1617	9.0428	96.2936	(0.182)	0.0000	0.0000	0
2015/09/11	2032	04/02/2016	8.69	Put	Bond Future	3,015.6400	3.0156	2,883.7000	2.8837	(4.375)	0	0	0
2015/09/11	2032	04/02/2016	8.71	Put	Bond Future	2,848.7000	2.8487	2,716.7600	2.7168	(4.632)	0	0	0

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2015/09/11	2032	04/02/2016	8.70	Put	Bond Future	2,932.1200	2.9321	2,800.1800	2.8002	(4.500)	0	0	0
2015/09/11	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2032	05/05/2016			Bond Future	9.1127	93.7163	9.0959	93.8490	(0.185)	0.0000	0.0000	0
2015/09/11	2032	05/05/2016	8.99	Put	Bond Future	973.6800	0.9737	840.9300	0.8409	(13.634)	0	0	0
2015/09/11	2032	05/05/2016	9.01	Put	Bond Future	813.9800	0.8140	681.2300	0.6812	(16.309)	0	0	0
2015/09/11	2032	05/05/2016	9.00	Put	Bond Future	893.7800	0.8938	761.0300	0.7610	(14.853)	0	0	0
2015/09/11	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2033	05/11/2015			Bond Future	102.8713	102.8713	102.8729	102.8729	0.002	0.0000	0.0000	100
2015/09/11	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2033	05/11/2015	102.40	Call	Bond Future	471.2500	0.4713	472.9100	0.4729	0.352	0	0	0
2015/09/11	2033	05/11/2015	102.41	Call	Bond Future	461.2500	0.4613	462.9100	0.4629	0.360	0	0	0
2015/09/11	2033	05/11/2015	102.39	Call	Bond Future	481.2500	0.4813	482.9100	0.4829	0.345	0	0	0
2015/09/11	2033	04/02/2016	102.40	Call	Bond Future	2,212.5800	2.2126	2,214.3900	2.2144	0.082	0	0	0
2015/09/11	2033	04/02/2016			Bond Future	104.6126	104.6126	104.6144	104.6144	0.002	0.0000	0.0000	0
2015/09/11	2033	04/02/2016	102.41	Call	Bond Future	2,202.5800	2.2026	2,204.3900	2.2044	0.082	0	0	0
2015/09/11	2033	04/02/2016	102.39	Call	Bond Future	2,222.5800	2.2226	2,224.3900	2.2244	0.081	0	0	0
2015/09/11	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2033	05/05/2016			Bond Future	105.4924	105.4924	105.4929	105.4929	0.000	0.0000	0.0000	0
2015/09/11	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2033	05/05/2016	102.40	Call	Bond Future	3,092.4300	3.0924	3,092.8800	3.0929	0.015	0	0	0
2015/09/11	2033	05/05/2016	102.41	Call	Bond Future	3,082.4300	3.0824	3,082.8800	3.0829	0.015	0	0	0
2015/09/11	2033	05/05/2016	102.39	Call	Bond Future	3,102.4300	3.1024	3,102.8800	3.1029	0.015	0	0	0
2015/09/11	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2037	05/11/2015	7.99	Put	Bond Future	10,538.7300	10.5387	10,441.4400	10.4414	(0.923)	0	0	0
2015/09/11	2037	05/11/2015	8.01	Put	Bond Future	10,328.1400	10.3281	10,230.8500	10.2309	(0.942)	0	0	0
2015/09/11	2037	05/11/2015			Bond Future	9.0740	96.9693	9.0631	97.0666	(0.120)	0.0000	0.0000	49,930
2015/09/11	2037	05/11/2015	8.00	Put	Bond Future	10,433.3500	10.4334	10,336.0600	10.3361	(0.932)	0	0	0
2015/09/11	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2037	04/02/2016	8.75	Put	Bond Future	3,476.9200	3.4769	3,378.0900	3.3781	(2.842)	0	0	0
2015/09/11	2037	04/02/2016			Bond Future	9.1323	94.3459	9.1211	94.4447	(0.122)	0.0000	0.0000	370
2015/09/11	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2037	04/02/2016	8.74	Put	Bond Future	3,570.5400	3.5705	3,471.7100	3.4717	(2.768)	0	0	0
2015/09/11	2037	04/02/2016	8.76	Put	Bond Future	3,383.4300	3.3834	3,284.6000	3.2846	(2.921)	0	0	0

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2015/09/11	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2037	05/05/2016	9.00	Put	Bond Future	1,626.1900	1.6262	1,527.1400	1.5271	(6.091)	0	0	0
2015/09/11	2037	05/05/2016			Bond Future	9.1835	96.0263	9.1722	96.1254	(0.123)	0.0000	0.0000	0
2015/09/11	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2037	05/05/2016	8.99	Put	Bond Future	1,716.0700	1.7161	1,617.0200	1.6170	(5.772)	0	0	0
2015/09/11	2037	05/05/2016	9.01	Put	Bond Future	1,536.4400	1.5364	1,437.3900	1.4374	(6.447)	0	0	0
2015/09/11	2038	05/11/2015			Bond Future	124.6460	124.6460	125.0877	125.0877	0.354	0.0000	0.0000	7,020
2015/09/11	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2038	05/11/2015	133.99	Put	Bond Future	9,344.0200	9.3440	8,902.2800	8.9023	(4.728)	0	0	0
2015/09/11	2038	05/11/2015	134.01	Put	Bond Future	9,364.0200	9.3640	8,922.2800	8.9223	(4.717)	0	0	0
2015/09/11	2038	05/11/2015	134.00	Put	Bond Future	9,354.0200	9.3540	8,912.2800	8.9123	(4.722)	0	0	0
2015/09/11	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2038	04/02/2016			Bond Future	125.3800	125.3800	125.8291	125.8291	0.358	0.0000	0.0000	0
2015/09/11	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2038	04/02/2016	130.99	Put	Bond Future	5,610.0500	5.6100	5,160.9300	5.1609	(8.006)	0	0	0
2015/09/11	2038	04/02/2016	131.01	Put	Bond Future	5,630.0500	5.6300	5,180.9300	5.1809	(7.977)	0	0	0
2015/09/11	2038	04/02/2016	131.00	Put	Bond Future	5,620.0500	5.6200	5,170.9300	5.1709	(7.991)	0	0	0
2015/09/11	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2044	05/11/2015			Bond Future	9.1017	98.8502	9.1011	98.8565	(0.007)	0.0000	0.0000	17,486
2015/09/11	2044	05/11/2015	8.24	Put	Bond Future	9,108.8200	9.1088	9,102.5600	9.1026	(0.069)	0	0	0
2015/09/11	2044	05/11/2015	8.26	Put	Bond Future	8,881.2600	8.8813	8,875.0000	8.8750	(0.070)	0	0	0
2015/09/11	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2044	05/11/2015	8.25	Put	Bond Future	8,994.9300	8.9949	8,988.6700	8.9887	(0.070)	0	0	0
2015/09/11	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2044	04/02/2016	8.99	Put	Bond Future	1,637.0000	1.6370	1,630.7000	1.6307	(0.385)	0	0	0
2015/09/11	2044	04/02/2016			Bond Future	9.1567	96.1333	9.1560	96.1396	(0.007)	0.0000	0.0000	0
2015/09/11	2044	04/02/2016	9.01	Put	Bond Future	1,438.0800	1.4381	1,431.7800	1.4318	(0.438)	0	0	0
2015/09/11	2044	04/02/2016	9.00	Put	Bond Future	1,537.4500	1.5375	1,531.1500	1.5312	(0.410)	0	0	0
2015/09/11	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2044	05/05/2016	8.99	Put	Bond Future	2,097.9500	2.0979	2,093.1500	2.0931	(0.229)	0	0	0
2015/09/11	2044	05/05/2016			Bond Future	9.2049	97.8456	9.2044	97.8504	(0.005)	0.0000	0.0000	0
2015/09/11	2044	05/05/2016	9.01	Put	Bond Future	1,899.3900	1.8994	1,894.5900	1.8946	(0.253)	0	0	0
2015/09/11	2044	05/05/2016	9.00	Put	Bond Future	1,998.5800	1.9986	1,993.7800	1.9938	(0.240)	0	0	0
2015/09/11	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2046	05/11/2015			Bond Future	124.6221	124.6221	124.6250	124.6250	0.002	0.0000	0.0000	6,432
2015/09/11	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/11	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2046	05/11/2015	132.99	Put	Bond Future	8,367.9300	8.3679	8,364.9600	8.3650	(0.035)	0	0	0
2015/09/11	2046	05/11/2015	133.01	Put	Bond Future	8,387.9300	8.3879	8,384.9600	8.3850	(0.035)	0	0	0
2015/09/11	2046	05/11/2015	133.00	Put	Bond Future	8,377.9300	8.3779	8,374.9600	8.3750	(0.035)	0	0	0
2015/09/11	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2046	04/02/2016			Bond Future	126.7319	126.7319	126.7346	126.7346	0.002	0.0000	0.0000	0
2015/09/11	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2046	04/02/2016	127.99	Put	Bond Future	1,258.0900	1.2581	1,255.3800	1.2554	(0.215)	0	0	0
2015/09/11	2046	04/02/2016	128.01	Put	Bond Future	1,278.0900	1.2781	1,275.3800	1.2754	(0.212)	0	0	0
2015/09/11	2046	04/02/2016	128.00	Put	Bond Future	1,268.0900	1.2681	1,265.3800	1.2654	(0.214)	0	0	0
2015/09/11	2050	05/11/2015			Bond Future	132.6146	132.6146	132.4591	132.4591	(0.117)	0.0000	0.0000	4,911
2015/09/11	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2050	05/11/2015	144.99	Put	Bond Future	12,375.3900	12.3754	12,530.9100	12.5309	1.257	0	0	0
2015/09/11	2050	05/11/2015	145.01	Put	Bond Future	12,395.3900	12.3954	12,550.9100	12.5509	1.255	0	0	0
2015/09/11	2050	05/11/2015	145.00	Put	Bond Future	12,385.3900	12.3854	12,540.9100	12.5409	1.256	0	0	0
2015/09/11	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2050	04/02/2016			Bond Future	133.3231	133.3231	133.1649	133.1649	(0.119)	0.0000	0.0000	0
2015/09/11	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2050	04/02/2016	137.99	Put	Bond Future	4,666.8600	4.6669	4,825.1000	4.8251	3.391	0	0	0
2015/09/11	2050	04/02/2016	138.01	Put	Bond Future	4,686.8600	4.6869	4,845.1000	4.8451	3.376	0	0	0
2015/09/11	2050	04/02/2016	138.00	Put	Bond Future	4,676.8600	4.6769	4,835.1000	4.8351	3.383	0	0	0
2015/09/11	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	AL37	05/11/2015			Index Future	462.3030	462.3030	462.4510	462.4510	0.032	0.0000	0.0000	3
2015/09/11	AL37	04/02/2016			Index Future	470.0910	470.0910	470.2420	470.2420	0.032	0.0000	0.0000	0
2015/09/11	AL7T	05/11/2015			Index Future	542.3780	542.3780	543.1650	543.1650	0.145	0.0000	0.0000	1
2015/09/11	AL7T	04/02/2016			Index Future	551.5150	551.5150	552.3150	552.3150	0.145	0.0000	0.0000	0
2015/09/11	ALBI	05/11/2015			Index Future	496.0710	496.0710	496.5160	496.5160	0.090	0.0000	0.0000	456
2015/09/11	ALBI	04/02/2016			Index Future	504.4280	504.4280	504.8800	504.8800	0.090	0.0000	0.0000	146

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2015/09/11	ALBI	05/05/2016			Index Future	513.4020	513.4020	513.8540	513.8540	0.088	0.0000	0.0000	0
2015/09/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/11	EL28	05/11/2015	126.99	Put	Bond Future	2,615.1400	2.6151	2,611.4300	2.6114	(0.142)	0	0	0
2015/09/11	EL28	05/11/2015			Bond Future	124.3749	124.3749	124.3786	124.3786	0.003	0.0000	0.0000	0
2015/09/11	EL28	05/11/2015	127.01	Put	Bond Future	2,635.1400	2.6351	2,631.4300	2.6314	(0.141)	0	0	0
2015/09/11	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	EL28	05/11/2015	127.00	Put	Bond Future	2,625.1400	2.6251	2,621.4300	2.6214	(0.141)	0	0	0
2015/09/11	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	EL28	04/02/2016	128.99	Put	Bond Future	2,509.4800	2.5095	2,505.6700	2.5057	(0.152)	0	0	0
2015/09/11	EL28	04/02/2016			Bond Future	126.4805	126.4805	126.4843	126.4843	0.003	0.0000	0.0000	0
2015/09/11	EL28	04/02/2016	129.01	Put	Bond Future	2,529.4800	2.5295	2,525.6700	2.5257	(0.151)	0	0	0
2015/09/11	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	EL28	04/02/2016	129.00	Put	Bond Future	2,519.4800	2.5195	2,515.6700	2.5157	(0.151)	0	0	0
2015/09/11	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	ES33	05/11/2015	9.00	Put	Bond Future	7,267.9200	7.2679	7,189.8600	7.1899	(1.074)	0	0	0
2015/09/11	ES33	05/11/2015			Bond Future	9.9785	80.6655	9.9673	80.7435	(0.112)	0.0000	0.0000	6,441
2015/09/11	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/11	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	ES33	05/11/2015	8.99	Put	Bond Future	7,347.2500	7.3473	7,269.1900	7.2692	(1.062)	0	0	0
2015/09/11	ES33	05/11/2015	9.01	Put	Bond Future	7,188.6900	7.1887	7,110.6300	7.1106	(1.086)	0	0	0
2015/09/11	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	ES33	04/02/2016			Bond Future	10.0698	82.0244	10.0583	82.1037	(0.115)	0.0000	0.0000	0
2015/09/11	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	ES33	04/02/2016	9.99	Put	Bond Future	549.2100	0.5492	469.9000	0.4699	(14.441)	0	0	0
2015/09/11	ES33	04/02/2016	10.01	Put	Bond Future	411.0800	0.4111	331.7700	0.3318	(19.293)	0	0	0
2015/09/11	ES33	04/02/2016	10.00	Put	Bond Future	480.1000	0.4801	400.7900	0.4008	(16.519)	0	0	0
2015/09/11	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	ES33	05/05/2016			Bond Future	10.1509	79.6937	10.1391	79.7731	(0.116)	0.0000	0.0000	0
2015/09/11	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	ES33	05/05/2016	9.99	Put	Bond Future	1,097.2000	1.0972	1,017.7900	1.0178	(7.238)	0	0	0
2015/09/11	ES33	05/05/2016	10.01	Put	Bond Future	959.5600	0.9596	880.1500	0.8802	(8.276)	0	0	0
2015/09/11	ES33	05/05/2016	10.00	Put	Bond Future	1,028.3300	1.0283	948.9200	0.9489	(7.722)	0	0	0
2015/09/11	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	GOVI	05/11/2015			GOVI	492.7240	492.7240	493.1800	493.1800	0.093	0.0000	0.0000	445
2015/09/11	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	GOVI	05/11/2015	529.99	Put	GOVI	372,660.0000	37.2660	368,100.0000	36.8100	(1.224)	0	0	0
2015/09/11	GOVI	05/11/2015	530.01	Put	GOVI	372,860.0000	37.2860	368,300.0000	36.8300	(1.223)	0	0	0
2015/09/11	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	GOVI	05/11/2015	530.00	Put	GOVI	372,760.0000	37.2760	368,200.0000	36.8200	(1.223)	0	0	0
2015/09/11	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	GOVI	04/02/2016			GOVI	501.0250	501.0250	501.4880	501.4880	0.092	0.0000	0.0000	26
2015/09/11	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	GOVI	04/02/2016	511.99	Put	GOVI	109,650.0000	10.9650	105,020.0000	10.5020	(4.223)	0	0	0
2015/09/11	GOVI	04/02/2016	512.01	Put	GOVI	109,850.0000	10.9850	105,220.0000	10.5220	(4.215)	0	0	0
2015/09/11	GOVI	04/02/2016	512.00	Put	GOVI	109,750.0000	10.9750	105,120.0000	10.5120	(4.219)	0	0	0
2015/09/11	GOVI	05/05/2016	518.01	Put	GOVI	80,720.0000	8.0720	76,090.0000	7.6090	(5.736)	0	0	0
2015/09/11	GOVI	05/05/2016			GOVI	509.9380	509.9380	510.4010	510.4010	0.091	0.0000	0.0000	0
2015/09/11	GOVI	05/05/2016	518.00	Put	GOVI	80,620.0000	8.0620	75,990.0000	7.5990	(5.743)	0	0	0
2015/09/11	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	GOVI	05/05/2016	517.99	Put	GOVI	80,520.0000	8.0520	75,890.0000	7.5890	(5.750)	0	0	0
2015/09/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/11	IGOV	05/11/2015			Index Future	230.3990	230.3990	230.4850	230.4850	0.037	0.0000	0.0000	969
2015/09/11	IGOV	04/02/2016			Index Future	234.2990	234.2990	234.3860	234.3860	0.037	0.0000	0.0000	82
2015/09/11	IGOV	05/05/2016			Index Future	238.4850	238.4850	238.5710	238.5710	0.036	0.0000	0.0000	0
2015/09/11	ILBI	05/11/2015			Index Future	624.7210	624.7210	624.9560	624.9560	0.038	0.0000	0.0000	0
2015/09/11	ILBI	04/02/2016			Index Future	635.4040	635.4040	635.6400	635.6400	0.037	0.0000	0.0000	160



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/11	IS01	19/12/2016			Interest Rate Swap	100.0464	100.0464	100.0071	100.0071	(0.039)	0.0000	0.0000	0
2015/09/11	IS02	18/12/2017			Interest Rate Swap	100.3364	100.3364	100.2646	100.2646	(0.072)	0.0000	0.0000	0
2015/09/11	IS05	17/12/2020			Interest Rate Swap	100.2433	100.2433	100.1608	100.1608	(0.082)	0.0000	0.0000	0
2015/09/11	IS10	17/12/2025			Interest Rate Swap	101.7635	101.7635	101.6022	101.6022	(0.158)	0.0000	0.0000	0
2015/09/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2015/09/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/11	JBAF	16/09/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/09/11	JBAF	21/10/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/09/11	JBAF	18/11/2015			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	0
2015/09/11	JBAF	15/12/2015			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2015/09/11	JBAF	20/01/2016			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2015/09/11	JBAF	17/02/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	2,000
2015/09/11	JBAF	16/03/2016			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2015/09/11	JBAF	15/06/2016			Jibar Tradeable Future	7.1800	92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2015/09/11	JBAF	21/09/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/09/11	JBAF	21/12/2016			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2015/09/11	JBAF	15/03/2017			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2015/09/11	JBAF	21/06/2017			Jibar Tradeable Future	7.9100	92.0900	7.9100	92.0900	0.000	0.0000	0.0000	0
2015/09/11	R023	05/11/2015			Bond Future	8.3920	98.0476	8.3808	98.1065	(0.133)	0.0000	0.0000	14,866
2015/09/11	R023	05/11/2015	7.99	Put	Bond Future	2,526.4000	2.5264	2,473.5000	2.4735	(2.094)	0	0	0
2015/09/11	R023	05/11/2015	8.01	Put	Bond Future	2,443.7800	2.4438	2,391.3500	2.3913	(2.145)	0	0	0
2015/09/11	R023	05/11/2015	7.99	Call	Bond Future	380.8800	0.3809	386.8500	0.3869	1.567	0	0	0
2015/09/11	R023	05/11/2015	8.00	Put	Bond Future	2,484.9200	2.4849	2,432.2500	2.4322	(2.120)	0	0	0
2015/09/11	R023	05/11/2015	8.00	Call	Bond Future	393.4900	0.3935	399.6900	0.3997	1.576	0	0	0
2015/09/11	R023	05/11/2015	8.01	Call	Bond Future	406.4100	0.4064	412.8500	0.4128	1.585	0	0	0
2015/09/11	R023	04/02/2016	8.01	Put	Bond Future	3,170.4900	3.1705	3,123.6100	3.1236	(1.479)	0	0	0
2015/09/11	R023	04/02/2016			Bond Future	8.4692	99.6994	8.4575	99.7592	(0.138)	0.0000	0.0000	1,050
2015/09/11	R023	04/02/2016	8.00	Put	Bond Future	3,207.6700	3.2077	3,160.5700	3.1606	(1.468)	0	0	0
2015/09/11	R023	04/02/2016	8.01	Call	Bond Future	789.3100	0.7893	802.2000	0.8022	1.633	0	0	0
2015/09/11	R023	04/02/2016	7.99	Call	Bond Future	758.5600	0.7586	771.0100	0.7710	1.641	0	0	0
2015/09/11	R023	04/02/2016	8.00	Call	Bond Future	773.8300	0.7738	786.5000	0.7865	1.637	0	0	0
2015/09/11	R023	04/02/2016	7.99	Put	Bond Future	3,245.1000	3.2451	3,197.7800	3.1978	(1.458)	0	0	0
2015/09/11	R023	05/05/2016			Bond Future	8.5257	97.5451	8.5138	97.6043	(0.140)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/11	R023	05/05/2016	8.24	Put	Bond Future	3,039.5700	3.0396	3,000.2100	3.0002	(1.295)	0	0	0
2015/09/11	R023	05/05/2016	8.26	Put	Bond Future	2,980.0600	2.9801	2,941.1000	2.9411	(1.307)	0	0	0
2015/09/11	R023	05/05/2016	8.24	Call	Bond Future	1,609.1700	1.6092	1,629.0500	1.6291	1.235	0	0	0
2015/09/11	R023	05/05/2016	8.25	Put	Bond Future	3,009.7200	3.0097	2,970.5600	2.9706	(1.301)	0	0	0
2015/09/11	R023	05/05/2016	8.25	Call	Bond Future	1,629.8200	1.6298	1,649.9000	1.6499	1.232	0	0	0
2015/09/11	R023	05/05/2016	8.26	Call	Bond Future	1,650.6300	1.6506	1,670.9100	1.6709	1.229	0	0	0
2015/09/11	R186	05/11/2015	7.75	Put	Bond Future	6,348.1700	6.3482	6,155.0700	6.1551	(3.042)	0	0	0
2015/09/11	R186	05/11/2015	8.24	Call	Bond Future	883.8300	0.8838	936.1200	0.9361	5.916	0	0	0
2015/09/11	R186	05/11/2015	8.25	Put	Bond Future	3,018.8500	3.0188	2,867.6600	2.8677	(5.008)	0	0	8,650
2015/09/11	R186	05/11/2015	8.45	Call	Bond Future	1,515.1400	1.5151	1,595.2800	1.5953	5.289	0	0	200
2015/09/11	R186	05/11/2015	8.75	Call	Bond Future	2,816.3800	2.8164	2,938.9000	2.9389	4.350	0	0	0
2015/09/11	R186	05/11/2015	8.85	Put	Bond Future	804.8900	0.8049	735.7400	0.7357	(8.591)	0	0	2,283
2015/09/11	R186	05/11/2015			Bond Future	8.5184	118.1112	8.4920	118.3159	(0.309)	0.0000	0.0000	32,472
2015/09/11	R186	05/11/2015	8.00	Put	Bond Future	4,543.7900	4.5438	4,366.6700	4.3667	(3.898)	0	0	0
2015/09/11	R186	05/11/2015	9.00	Put	Bond Future	536.6000	0.5366	484.8800	0.4849	(9.638)	0	0	2,600
2015/09/11	R186	05/11/2015	8.22	Call	Bond Future	835.1900	0.8352	885.0900	0.8851	5.975	0	0	0
2015/09/11	R186	05/11/2015	8.24	Put	Bond Future	3,073.5400	3.0735	2,921.1300	2.9211	(4.959)	0	0	0
2015/09/11	R186	05/11/2015	8.35	Put	Bond Future	2,504.2400	2.5042	2,365.8900	2.3659	(5.525)	0	0	9,430
2015/09/11	R186	05/11/2015	8.26	Put	Bond Future	2,964.8900	2.9649	2,814.9300	2.8149	(5.058)	0	0	0
2015/09/11	R186	05/11/2015	8.50	Put	Bond Future	1,841.4000	1.8414	1,723.9600	1.7240	(6.378)	0	0	4,666
2015/09/11	R186	05/11/2015	8.55	Put	Bond Future	1,652.9100	1.6529	1,542.6400	1.5426	(6.671)	0	0	4,667
2015/09/11	R186	05/11/2015	7.73	Call	Bond Future	149.7600	0.1498	160.4900	0.1605	7.165	0	0	169
2015/09/11	R186	05/11/2015	7.86	Call	Bond Future	252.8100	0.2528	270.2600	0.2703	6.902	0	0	674
2015/09/11	R186	05/11/2015	8.35	Call	Bond Future	1,186.6100	1.1866	1,252.9600	1.2530	5.592	0	0	843
2015/09/11	R186	05/11/2015	8.00	Call	Bond Future	419.9500	0.4199	447.5300	0.4475	6.567	0	0	200
2015/09/11	R186	05/11/2015	8.45	Put	Bond Future	2,047.7000	2.0477	1,923.1400	1.9231	(6.083)	0	0	6,308
2015/09/11	R186	05/11/2015	8.75	Put	Bond Future	1,037.1200	1.0371	954.9400	0.9549	(7.924)	0	0	10,200
2015/09/11	R186	05/11/2015	8.85	Call	Bond Future	3,340.5500	3.3406	3,476.1000	3.4761	4.058	0	0	0
2015/09/11	R186	05/11/2015	9.00	Call	Bond Future	4,193.8000	4.1938	4,346.7800	4.3468	3.648	0	0	0
2015/09/11	R186	05/11/2015	7.73	Put	Bond Future	6,502.1400	6.5021	6,308.1700	6.3082	(2.983)	0	0	0
2015/09/11	R186	05/11/2015	7.75	Call	Bond Future	162.8100	0.1628	174.4100	0.1744	7.125	0	0	1,200
2015/09/11	R186	05/11/2015	7.86	Put	Bond Future	5,525.1400	5.5251	5,337.8900	5.3379	(3.389)	0	0	0
2015/09/11	R186	05/11/2015	8.25	Call	Bond Future	908.7900	0.9088	962.3000	0.9623	5.888	0	0	0
2015/09/11	R186	05/11/2015	8.22	Put	Bond Future	3,184.4200	3.1844	3,029.6200	3.0296	(4.861)	0	0	1,090
2015/09/11	R186	05/11/2015	8.26	Call	Bond Future	934.4100	0.9344	989.1500	0.9892	5.858	0	0	0
2015/09/11	R186	05/11/2015	8.50	Call	Bond Future	1,698.6400	1.6986	1,785.9000	1.7859	5.137	0	0	650
2015/09/11	R186	05/11/2015	8.55	Call	Bond Future	1,898.1400	1.8981	1,992.5700	1.9926	4.975	0	0	0
2015/09/11	R186	04/02/2016	7.50	Call	Bond Future	358.5500	0.3585	378.1000	0.3781	5.453	0	0	0
2015/09/11	R186	04/02/2016			Bond Future	8.5805	114.8029	8.5531	115.0109	(0.318)	0.0000	0.0000	5,365
2015/09/11	R186	04/02/2016	8.75	Call	Bond Future	3,440.7500	3.4407	3,554.5300	3.5545	3.307	0	0	0
2015/09/11	R186	04/02/2016	7.51	Call	Bond Future	367.2000	0.3672	387.1600	0.3872	5.436	0	0	0
2015/09/11	R186	04/02/2016	7.49	Call	Bond Future	350.0700	0.3501	369.2100	0.3692	5.467	0	0	0
2015/09/11	R186	04/02/2016	7.50	Put	Bond Future	8,995.0300	8.9950	8,806.6000	8.8066	(2.095)	0	0	0
2015/09/11	R186	04/02/2016	7.49	Put	Bond Future	9,070.5700	9.0706	8,881.7300	8.8817	(2.082)	0	0	0
2015/09/11	R186	04/02/2016	8.75	Put	Bond Future	2,161.6100	2.1616	2,067.4100	2.0674	(4.358)	0	0	6,700
2015/09/11	R186	04/02/2016	7.51	Put	Bond Future	8,919.7400	8.9197	8,731.7200	8.7317	(2.108)	0	0	0
2015/09/11	R186	05/05/2016			Bond Future	8.6312	116.8471	8.6031	117.0569	(0.326)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/11	R186	05/05/2016	8.34	Call	Bond Future	2,534.0300	2.5340	2,615.1400	2.6151	3.201	0	0	0
2015/09/11	R186	05/05/2016	8.35	Call	Bond Future	2,564.8700	2.5649	2,646.6800	2.6467	3.190	0	0	0
2015/09/11	R186	05/05/2016	8.33	Call	Bond Future	2,503.4200	2.5034	2,583.8300	2.5838	3.212	0	0	0
2015/09/11	R186	05/05/2016	8.35	Put	Bond Future	4,686.9000	4.6869	4,558.8700	4.5589	(2.732)	0	0	0
2015/09/11	R186	05/05/2016	7.56	Put	Bond Future	9,201.5700	9.2016	9,025.7800	9.0258	(1.910)	0	0	0
2015/09/11	R186	05/05/2016	8.34	Put	Bond Future	4,732.5100	4.7325	4,603.7800	4.6038	(2.720)	0	0	0
2015/09/11	R186	05/05/2016	7.56	Call	Bond Future	822.4700	0.8225	856.5200	0.8565	4.140	0	0	0
2015/09/11	R186	05/05/2016	8.33	Put	Bond Future	4,778.4100	4.7784	4,648.9800	4.6490	(2.709)	0	0	0
2015/09/11	R186	04/08/2016	8.51	Put	Bond Future	4,753.2400	4.7532	4,633.7400	4.6337	(2.514)	0	0	0
2015/09/11	R186	04/08/2016			Bond Future	8.6817	113.6759	8.6522	113.8909	(0.339)	0.0000	0.0000	0
2015/09/11	R186	04/08/2016	8.50	Put	Bond Future	4,794.0600	4.7941	4,673.9400	4.6739	(2.506)	0	0	0
2015/09/11	R186	04/08/2016	8.51	Call	Bond Future	3,491.0900	3.4911	3,586.6300	3.5866	2.737	0	0	0
2015/09/11	R186	04/08/2016	8.49	Call	Bond Future	3,424.6800	3.4247	3,518.9800	3.5190	2.754	0	0	0
2015/09/11	R186	04/08/2016	8.50	Call	Bond Future	3,457.7900	3.4578	3,552.7100	3.5527	2.745	0	0	0
2015/09/11	R186	04/08/2016	8.49	Put	Bond Future	4,835.1300	4.8351	4,714.3900	4.7144	(2.497)	0	0	0
2015/09/11	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R197	05/11/2015			Bond Future	292.4097	292.4097	292.6128	292.6128	0.069	0.0000	0.0000	927
2015/09/11	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R197	05/11/2015	294.99	Put	Bond Future	2,580.2500	2.5802	2,377.2300	2.3772	(7.868)	0	0	0
2015/09/11	R197	05/11/2015	295.01	Put	Bond Future	2,600.2500	2.6002	2,397.2300	2.3972	(7.808)	0	0	0
2015/09/11	R197	05/11/2015	295.00	Put	Bond Future	2,590.2500	2.5902	2,387.2300	2.3872	(7.838)	0	0	0
2015/09/11	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R197	04/02/2016			Bond Future	290.9985	290.9985	291.2051	291.2051	0.071	0.0000	0.0000	0
2015/09/11	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R197	04/02/2016	296.99	Put	Bond Future	5,991.4600	5.9915	5,784.9200	5.7849	(3.447)	0	0	0
2015/09/11	R197	04/02/2016	297.01	Put	Bond Future	6,011.4600	6.0115	5,804.9200	5.8049	(3.436)	0	0	0
2015/09/11	R197	04/02/2016	297.00	Put	Bond Future	6,001.4600	6.0015	5,794.9200	5.7949	(3.441)	0	0	0
2015/09/11	R202	05/11/2015			Bond Future	237.4854	237.4854	237.4900	237.4900	0.002	0.0000	0.0000	53,286
2015/09/11	R202	05/11/2015	245.99	Put	Bond Future	8,504.5700	8.5046	8,499.9900	8.5000	(0.054)	0	0	0
2015/09/11	R202	05/11/2015	246.01	Put	Bond Future	8,524.5700	8.5246	8,519.9900	8.5200	(0.054)	0	0	0
2015/09/11	R202	05/11/2015	246.00	Put	Bond Future	8,514.5700	8.5146	8,509.9900	8.5100	(0.054)	0	0	0
2015/09/11	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R202	04/02/2016			Bond Future	238.1267	238.1267	238.1313	238.1313	0.002	0.0000	0.0000	0
2015/09/11	R202	04/02/2016	239.99	Put	Bond Future	1,863.2900	1.8633	1,858.7200	1.8587	(0.245)	0	0	0
2015/09/11	R202	04/02/2016	240.01	Put	Bond Future	1,883.2900	1.8833	1,878.7200	1.8787	(0.243)	0	0	0
2015/09/11	R202	04/02/2016	240.00	Put	Bond Future	1,873.2900	1.8733	1,868.7200	1.8687	(0.244)	0	0	0
2015/09/11	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R203	05/11/2015	5.99	Call	Bond Future	0.1700	0.0002	0.1600	0.0002	(5.882)	0	0	0
2015/09/11	R203	05/11/2015	6.00	Put	Bond Future	2,537.8400	2.5378	2,516.9800	2.5170	(0.822)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/11	R203	05/11/2015			Bond Future	7.4580	102.5959	7.4458	102.6168	(0.163)	0.0000	0.0000	15,930
2015/09/11	R203	05/11/2015	6.00	Call	Bond Future	0.1800	0.0002	0.1800	0.0002	0.000	0	0	0
2015/09/11	R203	05/11/2015	6.01	Call	Bond Future	0.1900	0.0002	0.1900	0.0002	0.000	0	0	0
2015/09/11	R203	05/11/2015	5.99	Put	Bond Future	2,555.5200	2.5555	2,534.6500	2.5347	(0.817)	0	0	0
2015/09/11	R203	05/11/2015	6.01	Put	Bond Future	2,520.1600	2.5202	2,499.3000	2.4993	(0.828)	0	0	0
2015/09/11	R203	04/02/2016	7.25	Put	Bond Future	621.1700	0.6212	605.1500	0.6052	(2.579)	0	0	0
2015/09/11	R203	04/02/2016	7.26	Put	Bond Future	610.4200	0.6104	594.5200	0.5945	(2.605)	0	0	0
2015/09/11	R203	04/02/2016			Bond Future	7.5700	104.3243	7.5559	104.3454	(0.187)	0.0000	0.0000	0
2015/09/11	R203	04/02/2016	7.26	Call	Bond Future	147.3700	0.1474	152.5700	0.1526	3.529	0	0	0
2015/09/11	R203	04/02/2016	7.24	Call	Bond Future	138.7700	0.1388	143.7400	0.1437	3.581	0	0	0
2015/09/11	R203	04/02/2016	7.25	Call	Bond Future	143.1400	0.1431	148.2200	0.1482	3.549	0	0	0
2015/09/11	R203	04/02/2016	7.24	Put	Bond Future	631.7900	0.6318	615.6600	0.6157	(2.553)	0	0	0
2015/09/11	R203	05/05/2016	7.25	Put	Bond Future	784.0100	0.7840	770.2100	0.7702	(1.760)	0	0	0
2015/09/11	R203	05/05/2016			Bond Future	7.6362	102.0114	7.6205	102.0312	(0.205)	0.0000	0.0000	0
2015/09/11	R203	05/05/2016	7.26	Call	Bond Future	297.8000	0.2978	303.8800	0.3039	2.042	0	0	0
2015/09/11	R203	05/05/2016	7.24	Call	Bond Future	288.3700	0.2884	294.3100	0.2943	2.060	0	0	0
2015/09/11	R203	05/05/2016	7.25	Call	Bond Future	293.0600	0.2931	299.0800	0.2991	2.054	0	0	0
2015/09/11	R203	05/05/2016	7.24	Put	Bond Future	792.0800	0.7921	778.2000	0.7782	(1.752)	0	0	0
2015/09/11	R203	05/05/2016	7.26	Put	Bond Future	776.0000	0.7760	762.2600	0.7623	(1.771)	0	0	0
2015/09/11	R204	05/11/2015			Bond Future	7.8020	103.6283	7.8009	103.6314	(0.015)	0.0000	0.0000	23,871
2015/09/11	R204	05/11/2015	6.25	Call	Bond Future	0.2400	0.0002	0.2200	0.0002	(8.333)	0	0	0
2015/09/11	R204	05/11/2015	6.24	Put	Bond Future	4,374.2200	4.3742	4,371.0800	4.3711	(0.072)	0	0	0
2015/09/11	R204	05/11/2015	6.26	Put	Bond Future	4,316.7700	4.3168	4,313.6400	4.3136	(0.073)	0	0	0
2015/09/11	R204	05/11/2015	6.25	Put	Bond Future	4,345.4900	4.3455	4,342.3600	4.3424	(0.072)	0	0	0
2015/09/11	R204	05/11/2015	6.26	Call	Bond Future	0.2600	0.0003	0.2400	0.0002	(7.692)	0	0	0
2015/09/11	R204	05/11/2015	6.24	Call	Bond Future	0.2300	0.0002	0.2000	0.0002	(13.043)	0	0	0
2015/09/11	R204	04/02/2016	7.50	Call	Bond Future	311.6800	0.3117	310.5300	0.3105	(0.369)	0	0	0
2015/09/11	R204	04/02/2016			Bond Future	7.8968	101.3374	7.8956	101.3405	(0.015)	0.0000	0.0000	0
2015/09/11	R204	04/02/2016	7.51	Call	Bond Future	319.1500	0.3191	317.9900	0.3180	(0.363)	0	0	0
2015/09/11	R204	04/02/2016	7.49	Put	Bond Future	1,338.0700	1.3381	1,333.8400	1.3338	(0.316)	0	0	0
2015/09/11	R204	04/02/2016	7.51	Put	Bond Future	1,301.7500	1.3018	1,297.5100	1.2975	(0.326)	0	0	0
2015/09/11	R204	04/02/2016	7.49	Call	Bond Future	304.3500	0.3043	303.2000	0.3032	(0.378)	0	0	0
2015/09/11	R204	04/02/2016	7.50	Put	Bond Future	1,319.8400	1.3198	1,315.6100	1.3156	(0.320)	0	0	0
2015/09/11	R204	05/05/2016	7.75	Call	Bond Future	758.9600	0.7590	757.5200	0.7575	(0.190)	0	0	0
2015/09/11	R204	05/05/2016			Bond Future	7.9683	103.1415	7.9677	103.1430	(0.008)	0.0000	0.0000	0
2015/09/11	R204	05/05/2016	7.76	Call	Bond Future	769.3300	0.7693	767.9000	0.7679	(0.186)	0	0	0
2015/09/11	R204	05/05/2016	7.74	Put	Bond Future	1,280.9000	1.2809	1,278.0300	1.2780	(0.224)	0	0	0
2015/09/11	R204	05/05/2016	7.76	Put	Bond Future	1,254.5100	1.2545	1,251.6400	1.2516	(0.229)	0	0	0
2015/09/11	R204	05/05/2016	7.74	Call	Bond Future	748.9900	0.7490	747.5600	0.7476	(0.191)	0	0	0
2015/09/11	R204	05/05/2016	7.75	Put	Bond Future	1,267.5000	1.2675	1,264.6200	1.2646	(0.227)	0	0	0
2015/09/11	R207	05/11/2015	7.76	Call	Bond Future	309.5600	0.3096	315.4000	0.3154	1.887	0	0	0
2015/09/11	R207	05/11/2015			Bond Future	8.0606	99.4798	8.0491	99.5191	(0.142)	0.0000	0.0000	44,623
2015/09/11	R207	05/11/2015	7.74	Call	Bond Future	290.2100	0.2902	295.6600	0.2957	1.878	0	0	0
2015/09/11	R207	05/11/2015	7.50	Call	Bond Future	121.6200	0.1216	123.6100	0.1236	1.636	0	0	19
2015/09/11	R207	05/11/2015	7.75	Call	Bond Future	299.7700	0.2998	305.4100	0.3054	1.881	0	0	0
2015/09/11	R207	05/11/2015	7.43	Call	Bond Future	91.0900	0.0911	92.4700	0.0925	1.515	0	0	53

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/11	R207	05/11/2015	7.74	Put	Bond Future	1,397.6800		1.3977	1,363.8000	1.3638	(2.424)	0	0	0
2015/09/11	R207	05/11/2015	7.43	Put	Bond Future	2,284.1400		2.2841	2,246.1900	2.2462	(1.661)	0	0	0
2015/09/11	R207	05/11/2015	7.76	Put	Bond Future	1,347.4900		1.3475	1,314.0000	1.3140	(2.485)	0	0	0
2015/09/11	R207	05/11/2015	7.50	Put	Bond Future	2,068.2700		2.0683	2,030.9300	2.0309	(1.805)	0	0	0
2015/09/11	R207	05/11/2015	7.75	Put	Bond Future	1,372.4600		1.3725	1,338.7700	1.3388	(2.455)	0	0	0
2015/09/11	R207	04/02/2016	7.49	Put	Bond Future	2,434.4200		2.4344	2,400.0300	2.4000	(1.413)	0	0	0
2015/09/11	R207	04/02/2016	7.27	Put	Bond Future	3,054.0400		3.0540	3,017.3500	3.0174	(1.201)	0	0	0
2015/09/11	R207	04/02/2016			Bond Future	8.1497		97.5141	8.1374	97.5540	(0.151)	0.0000	0.0000	0
2015/09/11	R207	04/02/2016	7.51	Put	Bond Future	2,381.2100		2.3812	2,347.0700	2.3471	(1.434)	0	0	0
2015/09/11	R207	04/02/2016	7.27	Call	Bond Future	145.1500		0.1452	148.3800	0.1484	2.225	0	0	43
2015/09/11	R207	04/02/2016	7.50	Call	Bond Future	269.5100		0.2695	275.1700	0.2752	2.100	0	0	19
2015/09/11	R207	04/02/2016	7.51	Call	Bond Future	276.3200		0.2763	282.1000	0.2821	2.092	0	0	0
2015/09/11	R207	04/02/2016	7.49	Call	Bond Future	262.8300		0.2628	268.3600	0.2684	2.104	0	0	0
2015/09/11	R207	04/02/2016	7.50	Put	Bond Future	2,407.7400		2.4077	2,373.4800	2.3735	(1.423)	0	0	0
2015/09/11	R207	05/05/2016	7.86	Put	Bond Future	1,979.0800		1.9791	1,952.1200	1.9521	(1.362)	0	0	0
2015/09/11	R207	05/05/2016			Bond Future	8.2249		99.2504	8.2121	99.2894	(0.155)	0.0000	0.0000	0
2015/09/11	R207	05/05/2016	7.85	Put	Bond Future	1,998.3500		1.9984	1,971.2600	1.9713	(1.356)	0	0	0
2015/09/11	R207	05/05/2016	7.56	Put	Bond Future	2,607.8500		2.6079	2,577.2500	2.5773	(1.173)	0	0	0
2015/09/11	R207	05/05/2016	7.84	Put	Bond Future	2,017.7400		2.0177	1,990.5200	1.9905	(1.349)	0	0	0
2015/09/11	R207	05/05/2016	7.56	Call	Bond Future	543.5800		0.5436	551.9800	0.5520	1.545	0	0	43
2015/09/11	R207	05/05/2016	7.85	Call	Bond Future	841.0200		0.8410	852.9300	0.8529	1.416	0	0	0
2015/09/11	R207	05/05/2016	7.86	Call	Bond Future	852.8400		0.8528	864.8800	0.8649	1.412	0	0	0
2015/09/11	R207	05/05/2016	7.84	Call	Bond Future	829.3000		0.8293	841.0800	0.8411	1.420	0	0	0
2015/09/11	R207	04/08/2016			Bond Future	8.3029		97.4163	8.2887	97.4571	(0.171)	0.0000	0.0000	0
2015/09/11	R207	04/08/2016	7.99	Put	Bond Future	2,003.5400		2.0035	1,977.4200	1.9774	(1.304)	0	0	0
2015/09/11	R207	04/08/2016	8.01	Put	Bond Future	1,970.1300		1.9701	1,944.2500	1.9443	(1.314)	0	0	0
2015/09/11	R207	04/08/2016	8.00	Put	Bond Future	1,986.7900		1.9868	1,960.7900	1.9608	(1.309)	0	0	0
2015/09/11	R207	04/08/2016	8.01	Call	Bond Future	1,123.0100		1.1230	1,137.9600	1.1380	1.331	0	0	0
2015/09/11	R207	04/08/2016	7.99	Call	Bond Future	1,098.2400		1.0982	1,112.9500	1.1130	1.339	0	0	0
2015/09/11	R207	04/08/2016	8.00	Call	Bond Future	1,110.5800		1.1106	1,125.4100	1.1254	1.335	0	0	0
2015/09/11	R208	05/11/2015			Bond Future	8.1895		94.5734	8.1782	94.6200	(0.138)	0.0000	0.0000	40,314
2015/09/11	R208	05/11/2015	7.74	Put	Bond Future	2,107.6400		2.1076	2,064.9000	2.0649	(2.028)	0	0	0
2015/09/11	R208	05/11/2015	8.48	Call	Bond Future	1,602.0300		1.6020	1,628.4700	1.6285	1.650	0	0	0
2015/09/11	R208	05/11/2015	7.75	Call	Bond Future	239.4100		0.2394	243.4600	0.2435	1.692	0	0	0
2015/09/11	R208	05/11/2015	7.76	Call	Bond Future	247.9800		0.2480	252.2000	0.2522	1.702	0	0	0
2015/09/11	R208	05/11/2015	7.74	Call	Bond Future	231.0600		0.2311	234.9400	0.2349	1.679	0	0	0
2015/09/11	R208	05/11/2015	8.48	Put	Bond Future	412.7100		0.4127	392.5300	0.3925	(4.890)	0	0	2,200
2015/09/11	R208	05/11/2015	7.76	Put	Bond Future	2,040.1000		2.0401	1,997.7000	1.9977	(2.078)	0	0	0
2015/09/11	R208	05/11/2015	7.75	Put	Bond Future	2,073.7500		2.0738	2,031.1800	2.0312	(2.053)	0	0	0
2015/09/11	R208	04/02/2016			Bond Future	8.2683		96.1668	8.2563	96.2141	(0.144)	0.0000	0.0000	0
2015/09/11	R208	04/02/2016	7.74	Put	Bond Future	2,592.6600		2.5927	2,554.1100	2.5541	(1.487)	0	0	0
2015/09/11	R208	04/02/2016	7.76	Put	Bond Future	2,532.3800		2.5324	2,494.1700	2.4942	(1.509)	0	0	0
2015/09/11	R208	04/02/2016	7.75	Put	Bond Future	2,562.4300		2.5624	2,524.0400	2.5240	(1.498)	0	0	0
2015/09/11	R208	04/02/2016	7.76	Call	Bond Future	492.1600		0.4922	501.2700	0.5013	1.851	0	0	0
2015/09/11	R208	04/02/2016	7.74	Call	Bond Future	471.0700		0.4711	479.8400	0.4798	1.862	0	0	0
2015/09/11	R208	04/02/2016	7.75	Call	Bond Future	481.5400		0.4815	490.4700	0.4905	1.854	0	0	0
2015/09/11	R208	05/05/2016	7.99	Call	Bond Future	1,107.4500		1.1075	1,122.2000	1.1222	1.332	0	0	0

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2015/09/11	R208	05/05/2016	8.00	Put	Bond Future	2,393.2500	2.3932	2,361.5100	2.3615	(1.326)	0	0	0
2015/09/11	R208	05/05/2016			Bond Future	8.3317	94.4772	8.3195	94.5238	(0.147)	0.0000	0.0000	0
2015/09/11	R208	05/05/2016	8.00	Call	Bond Future	1,122.3800	1.1224	1,137.2800	1.1373	1.328	0	0	0
2015/09/11	R208	05/05/2016	8.01	Call	Bond Future	1,137.4500	1.1375	1,152.5000	1.1525	1.323	0	0	0
2015/09/11	R208	05/05/2016	7.99	Put	Bond Future	2,416.9500	2.4169	2,385.0600	2.3851	(1.319)	0	0	0
2015/09/11	R208	05/05/2016	8.01	Put	Bond Future	2,369.7000	2.3697	2,338.1100	2.3381	(1.333)	0	0	0
2015/09/11	R209	05/11/2015	7.99	Put	Bond Future	8,226.9000	8.2269	8,146.3600	8.1464	(0.979)	0	0	0
2015/09/11	R209	05/11/2015	9.25	Call	Bond Future	2,818.9100	2.8189	2,857.7900	2.8578	1.379	0	0	0
2015/09/11	R209	05/11/2015			Bond Future	9.0066	75.1604	8.9958	75.2408	(0.120)	0.0000	0.0000	24,850
2015/09/11	R209	05/11/2015	8.01	Put	Bond Future	8,060.0300	8.0600	7,979.5300	7.9795	(0.999)	0	0	0
2015/09/11	R209	05/11/2015	9.16	Put	Bond Future	1,285.2900	1.2853	1,238.7400	1.2387	(3.622)	0	0	0
2015/09/11	R209	05/11/2015	7.99	Call	Bond Future	66.4100	0.0664	66.2700	0.0663	(0.211)	0	0	0
2015/09/11	R209	05/11/2015	8.00	Put	Bond Future	8,143.2700	8.1433	8,062.7500	8.0627	(0.989)	0	0	0
2015/09/11	R209	05/11/2015	9.25	Put	Bond Future	1,046.3900	1.0464	1,004.8700	1.0049	(3.968)	0	0	900
2015/09/11	R209	05/11/2015	8.50	Put	Bond Future	4,389.9800	4.3900	4,314.7400	4.3147	(1.714)	0	0	0
2015/09/11	R209	05/11/2015	9.00	Put	Bond Future	1,810.2500	1.8103	1,754.9200	1.7549	(3.056)	0	0	500
2015/09/11	R209	05/11/2015	8.00	Call	Bond Future	69.4500	0.0695	69.3300	0.0693	(0.173)	0	0	0
2015/09/11	R209	05/11/2015	8.01	Call	Bond Future	72.7400	0.0727	72.6400	0.0726	(0.137)	0	0	0
2015/09/11	R209	05/11/2015	9.16	Call	Bond Future	2,409.9200	2.4099	2,443.7700	2.4438	1.405	0	0	0
2015/09/11	R209	05/11/2015	8.50	Call	Bond Future	482.6600	0.4827	487.8200	0.4878	1.069	0	0	900
2015/09/11	R209	05/11/2015	9.00	Call	Bond Future	1,761.0500	1.7610	1,786.1200	1.7861	1.424	0	0	0
2015/09/11	R209	04/02/2016	8.74	Call	Bond Future	1,819.6800	1.8197	1,842.1200	1.8421	1.233	0	0	0
2015/09/11	R209	04/02/2016	8.75	Put	Bond Future	4,182.2000	4.1822	4,123.3200	4.1233	(1.408)	0	0	0
2015/09/11	R209	04/02/2016			Bond Future	9.0607	76.4268	9.0495	76.5084	(0.123)	0.0000	0.0000	400
2015/09/11	R209	04/02/2016	8.75	Call	Bond Future	1,847.8000	1.8478	1,870.5400	1.8705	1.231	0	0	0
2015/09/11	R209	04/02/2016	8.76	Call	Bond Future	1,876.1900	1.8762	1,899.2400	1.8992	1.229	0	0	0
2015/09/11	R209	04/02/2016	9.52	Put	Bond Future	1,521.3300	1.5213	1,487.6300	1.4876	(2.215)	0	0	2,200
2015/09/11	R209	04/02/2016	8.74	Put	Bond Future	4,231.0600	4.2311	4,171.8800	4.1719	(1.399)	0	0	0
2015/09/11	R209	04/02/2016	8.76	Put	Bond Future	4,133.7200	4.1337	4,075.1500	4.0751	(1.417)	0	0	0
2015/09/11	R209	04/02/2016	9.52	Call	Bond Future	4,779.5000	4.7795	4,827.4200	4.8274	1.003	0	0	0
2015/09/11	R209	05/05/2016			Bond Future	9.1067	74.6378	9.0955	74.7197	(0.124)	0.0000	0.0000	0
2015/09/11	R209	05/05/2016	9.00	Call	Bond Future	3,257.6600	3.2577	3,290.3000	3.2903	1.002	0	0	0
2015/09/11	R209	05/05/2016	8.99	Put	Bond Future	4,079.9900	4.0800	4,030.5100	4.0305	(1.213)	0	0	0
2015/09/11	R209	05/05/2016	9.01	Put	Bond Future	3,999.9100	3.9999	3,950.9600	3.9510	(1.224)	0	0	0
2015/09/11	R209	05/05/2016	9.00	Put	Bond Future	4,039.8000	4.0398	3,990.5800	3.9906	(1.218)	0	0	0
2015/09/11	R209	05/05/2016	9.01	Call	Bond Future	3,291.5900	3.2916	3,324.5000	3.3245	1.000	0	0	0
2015/09/11	R209	05/05/2016	8.99	Call	Bond Future	3,223.9200	3.2239	3,256.3000	3.2563	1.004	0	0	0
2015/09/11	R210	05/11/2015			Bond Future	178.2522	178.2522	178.2553	178.2553	0.002	0.0000	0.0000	2,298
2015/09/11	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R210	05/11/2015	181.99	Put	Bond Future	3,737.7800	3.7378	3,734.7500	3.7348	(0.081)	0	0	0
2015/09/11	R210	05/11/2015	182.01	Put	Bond Future	3,757.7800	3.7578	3,754.7500	3.7548	(0.081)	0	0	0
2015/09/11	R210	05/11/2015	182.00	Put	Bond Future	3,747.7800	3.7478	3,744.7500	3.7448	(0.081)	0	0	0
2015/09/11	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R210	04/02/2016	184.99	Put	Bond Future	3,720.0800	3.7201	3,717.0700	3.7171	(0.081)	0	0	0
2015/09/11	R210	04/02/2016			Bond Future	181.2699	181.2699	181.2729	181.2729	0.002	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/11	R210	04/02/2016	185.01	Put	Bond Future	3,740.0800	3.7401	3,737.0700	3.7371	(0.080)	0	0	0
2015/09/11	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R210	04/02/2016	185.00	Put	Bond Future	3,730.0800	3.7301	3,727.0700	3.7271	(0.081)	0	0	0
2015/09/11	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R211	05/11/2015			Bond Future	135.9104	135.9104	135.9096	135.9096	(0.001)	0.0000	0.0000	0
2015/09/11	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R211	05/11/2015	134.99	Call	Bond Future	920.3900	0.9204	919.6100	0.9196	(0.085)	0	0	0
2015/09/11	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R211	05/11/2015	135.00	Call	Bond Future	910.3900	0.9104	909.6100	0.9096	(0.086)	0	0	0
2015/09/11	R211	05/11/2015	135.01	Call	Bond Future	900.3900	0.9004	899.6100	0.8996	(0.087)	0	0	0
2015/09/11	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R211	04/02/2016			Bond Future	136.5130	136.5130	136.5122	136.5122	(0.001)	0.0000	0.0000	1,120
2015/09/11	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R211	04/02/2016	138.99	Put	Bond Future	2,476.9600	2.4770	2,477.8100	2.4778	0.034	0	0	0
2015/09/11	R211	04/02/2016	139.01	Put	Bond Future	2,496.9600	2.4970	2,497.8100	2.4978	0.034	0	0	0
2015/09/11	R211	04/02/2016	139.00	Put	Bond Future	2,486.9600	2.4870	2,487.8100	2.4878	0.034	0	0	0
2015/09/11	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R212	05/11/2015			Bond Future	140.8644	140.8644	140.8664	140.8664	0.001	0.0000	0.0000	928
2015/09/11	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R212	05/11/2015	145.99	Put	Bond Future	5,125.5800	5.1256	5,123.5800	5.1236	(0.039)	0	0	0
2015/09/11	R212	05/11/2015	146.01	Put	Bond Future	5,145.5800	5.1456	5,143.5800	5.1436	(0.039)	0	0	0
2015/09/11	R212	05/11/2015	146.00	Put	Bond Future	5,135.5800	5.1356	5,133.5800	5.1336	(0.039)	0	0	0
2015/09/11	R212	04/02/2016			Bond Future	141.3852	141.3852	141.3872	141.3872	0.001	0.0000	0.0000	0
2015/09/11	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R212	04/02/2016	145.99	Put	Bond Future	4,604.8000	4.6048	4,602.8500	4.6029	(0.042)	0	0	0
2015/09/11	R212	04/02/2016	146.01	Put	Bond Future	4,624.8000	4.6248	4,622.8500	4.6229	(0.042)	0	0	0
2015/09/11	R212	04/02/2016	146.00	Put	Bond Future	4,614.8000	4.6148	4,612.8500	4.6129	(0.042)	0	0	0
2015/09/11	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R213	05/11/2015	7.76	Call	Bond Future	29.8000	0.0298	30.2900	0.0303	1.644	0	0	0
2015/09/11	R213	05/11/2015			Bond Future	8.9423	85.3282	8.9263	85.4451	(0.179)	0.0000	0.0000	21,426
2015/09/11	R213	05/11/2015	7.74	Call	Bond Future	26.9900	0.0270	27.4200	0.0274	1.593	0	0	0
2015/09/11	R213	05/11/2015	7.75	Call	Bond Future	28.3600	0.0284	28.8200	0.0288	1.622	0	0	0
2015/09/11	R213	05/11/2015	7.74	Put	Bond Future	9,485.7900	9.4858	9,369.3100	9.3693	(1.228)	0	0	0
2015/09/11	R213	05/11/2015	7.76	Put	Bond Future	9,319.3700	9.3194	9,202.9500	9.2029	(1.249)	0	0	0
2015/09/11	R213	05/11/2015	7.75	Put	Bond Future	9,402.4900	9.4025	9,286.0400	9.2860	(1.239)	0	0	0
2015/09/11	R213	04/02/2016			Bond Future	9.0060	86.7657	8.9895	86.8845	(0.183)	0.0000	0.0000	450
2015/09/11	R213	04/02/2016	8.75	Call	Bond Future	1,915.7100	1.9157	1,955.5600	1.9556	2.080	0	0	0
2015/09/11	R213	04/02/2016	8.74	Put	Bond Future	3,831.4000	3.8314	3,751.9300	3.7519	(2.074)	0	0	0
2015/09/11	R213	04/02/2016	8.76	Put	Bond Future	3,741.0300	3.7410	3,662.5100	3.6625	(2.099)	0	0	0
2015/09/11	R213	04/02/2016	8.75	Put	Bond Future	3,785.9300	3.7859	3,706.9300	3.7069	(2.087)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/11	R213	04/02/2016	8.76	Call	Bond Future	1,944.9600	1.9450	1,985.2900	1.9853	2.074	0	0	0
2015/09/11	R213	04/02/2016	8.74	Call	Bond Future	1,886.9400	1.8869	1,926.3200	1.9263	2.087	0	0	0
2015/09/11	R213	05/05/2016	8.76	Put	Bond Future	4,728.3300	4.7283	4,652.6900	4.6527	(1.600)	0	0	0
2015/09/11	R213	05/05/2016	8.74	Put	Bond Future	4,817.2600	4.8173	4,740.8800	4.7409	(1.586)	0	0	0
2015/09/11	R213	05/05/2016			Bond Future	9.0556	84.7614	9.0388	84.8809	(0.186)	0.0000	0.0000	0
2015/09/11	R213	05/05/2016	8.75	Put	Bond Future	4,772.6500	4.7726	4,696.6400	4.6966	(1.593)	0	0	0
2015/09/11	R213	05/05/2016	8.74	Call	Bond Future	2,532.3000	2.5323	2,575.4600	2.5755	1.704	0	0	0
2015/09/11	R213	05/05/2016	8.75	Call	Bond Future	2,561.4400	2.5614	2,604.9700	2.6050	1.699	0	0	0
2015/09/11	R213	05/05/2016	8.76	Call	Bond Future	2,590.7800	2.5908	2,634.6800	2.6347	1.694	0	0	0
2015/09/11	R214	05/11/2015			Bond Future	9.0366	76.1863	9.0309	76.2312	(0.063)	0.0000	0.0000	11,693
2015/09/11	R214	05/11/2015	7.99	Put	Bond Future	9,053.7600	9.0538	9,007.3400	9.0073	(0.513)	0	0	0
2015/09/11	R214	05/11/2015	8.00	Put	Bond Future	8,962.6300	8.9626	8,916.1700	8.9162	(0.518)	0	0	0
2015/09/11	R214	05/11/2015	8.01	Put	Bond Future	8,871.9100	8.8719	8,825.4000	8.8254	(0.524)	0	0	0
2015/09/11	R214	05/11/2015	7.99	Call	Bond Future	60.2100	0.0602	58.6400	0.0586	(2.608)	0	0	0
2015/09/11	R214	05/11/2015	8.00	Call	Bond Future	63.0600	0.0631	61.4500	0.0614	(2.553)	0	0	0
2015/09/11	R214	05/11/2015	8.01	Call	Bond Future	66.1500	0.0662	64.4900	0.0645	(2.509)	0	0	0
2015/09/11	R214	04/02/2016			Bond Future	9.0916	77.4698	9.0857	77.5153	(0.065)	0.0000	0.0000	4,620
2015/09/11	R214	04/02/2016	7.99	Put	Bond Future	9,842.9100	9.8429	9,797.8700	9.7979	(0.458)	0	0	0
2015/09/11	R214	04/02/2016	8.00	Call	Bond Future	448.6500	0.4487	449.1900	0.4492	0.120	0	0	0
2015/09/11	R214	04/02/2016	8.01	Call	Bond Future	458.8600	0.4589	459.4400	0.4594	0.126	0	0	0
2015/09/11	R214	04/02/2016	7.99	Call	Bond Future	438.6200	0.4386	439.1100	0.4391	0.112	0	0	0
2015/09/11	R214	04/02/2016	8.01	Put	Bond Future	9,675.8200	9.6758	9,630.8700	9.6309	(0.465)	0	0	0
2015/09/11	R214	04/02/2016	8.00	Put	Bond Future	9,759.1900	9.7592	9,714.2000	9.7142	(0.461)	0	0	0
2015/09/11	R214	05/05/2016	9.01	Call	Bond Future	3,394.9800	3.3950	3,408.8800	3.4089	0.409	0	0	0
2015/09/11	R214	05/05/2016			Bond Future	9.1344	75.5535	9.1285	75.5986	(0.064)	0.0000	0.0000	0
2015/09/11	R214	05/05/2016	8.99	Call	Bond Future	3,324.6100	3.3246	3,338.2300	3.3382	0.410	0	0	0
2015/09/11	R214	05/05/2016	9.00	Call	Bond Future	3,359.7000	3.3597	3,373.4600	3.3735	0.410	0	0	0
2015/09/11	R214	05/05/2016	8.99	Put	Bond Future	4,448.3500	4.4483	4,416.8100	4.4168	(0.709)	0	0	0
2015/09/11	R214	05/05/2016	9.01	Put	Bond Future	4,361.4200	4.3614	4,330.1600	4.3302	(0.717)	0	0	0
2015/09/11	R214	05/05/2016	9.00	Put	Bond Future	4,404.7200	4.4047	4,373.3200	4.3733	(0.713)	0	0	0
2015/09/11	R248	05/11/2015	8.01	Put	Bond Future	12,013.5000	12.0135	11,955.7100	11.9557	(0.481)	0	0	0
2015/09/11	R248	05/11/2015			Bond Future	9.0875	98.1899	9.0817	98.2477	(0.063)	0.0000	0.0000	48,592
2015/09/11	R248	05/11/2015	8.00	Put	Bond Future	12,136.9600	12.1370	12,079.1700	12.0792	(0.476)	0	0	0
2015/09/11	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R248	05/11/2015	7.99	Put	Bond Future	12,260.6700	12.2607	12,202.8800	12.2029	(0.471)	0	0	0
2015/09/11	R248	04/02/2016	8.99	Put	Bond Future	1,552.2900	1.5523	1,493.6800	1.4937	(3.776)	0	0	0
2015/09/11	R248	04/02/2016			Bond Future	9.1439	99.8441	9.1380	99.9027	(0.064)	0.0000	0.0000	3,750
2015/09/11	R248	04/02/2016	9.00	Put	Bond Future	1,450.0800	1.4501	1,391.4700	1.3915	(4.042)	0	0	0
2015/09/11	R248	04/02/2016	9.01	Put	Bond Future	1,348.0600	1.3481	1,289.4500	1.2894	(4.348)	0	0	0
2015/09/11	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R248	05/05/2016			Bond Future	9.1881	97.1855	9.1822	97.2436	(0.064)	0.0000	0.0000	0
2015/09/11	R248	05/05/2016	8.99	Put	Bond Future	1,987.5900	1.9876	1,929.5200	1.9295	(2.922)	0	0	0



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2015/09/11	R248	05/05/2016	9.01	Put	Bond Future	1,783.6000	1.7836	1,725.5300	1.7255	(3.256)	0	0	0
2015/09/11	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R248	05/05/2016	9.00	Put	Bond Future	1,885.5000	1.8855	1,827.4300	1.8274	(3.080)	0	0	0
2015/09/11	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/11	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **529712**